ABSTRACT

Methods and systems for balancing data communications loads among data communications ports in systems for automated trading of securities. Embodiments typically include receiving acknowledgments of orders previously sent through a port from a broker-dealer system to a market, sending acknowledgments to the broker-dealer system, and determining that port are not overloaded. Various embodiments make determinations of overload on the basis of latency, net order count, or order count compared with acknowledgment count. Alternative embodiments send orders only through least-loaded ports. Least-loaded ports are identified on the basis of latency, net order count, or a combination of the two.

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